



Position Details

CUSIP Asset	Curr Face (000)	Account #	Mdy / S&P (Underlying)	Issue Description	Coupon Maturity	Mkt Px Duration	Px To	Date	Yield	ATY TEY	Acq Date	Tot Adj Cost Adj Cost Px	Mkt Value Accr Int.	Unreal G/L % Adj Cost
07556QBD6 Corp	50	REDACTED 2560	B3/B-	BEAZER HOMES USA INC	7.250% 02/01/2023	95.500 3.29	Next Call Par Call Maturity	04/05/2019 02/01/2021 02/01/2023	99.956% 9.898% 8.630% (w)	5.437% 8.630%	- -	- -	\$47,750 \$362	- -
74514LB89 Muni	50	REDACTED 50.00% Hold	Ca/NR (Ca/-)	PUERTO RICO COMWLTH	5.000% 07/01/2041	48.000 -	-	-	-	-	-	-	\$24,000 \$0	- -
Callable Puttable Make Whole Call Conditional Call Conditional Put Senior Unsecured														

Material Events | In Default | Trading Flat | OID | Callable | Long First Coupon | Sinking | DUE TO BANKRUPTCY FILING ON 05/03/17; BOTH PARTIES MUST AGREE ON INTEREST PRIOR TO EXECUTION

Includes all positions with recognized CUSIP. For preferred securities, # of shares is displayed instead of current face value.

The (w) in the Yield column indicates which yield value is the Yield to Worst (YTW).

Duration figure represents modified duration to worst.

ATY/TEY calculations use a Fed Tax rate of 37.00%, a Cap Gains Tax rate of 20.00%, a State of N/A, and a State Tax rate of N/A.

* Indicates a Proposal buy-side item that does not currently reside in this account.



CUSIP Exceptions

CUSIP	Asset	Account #	Curr Face	Issue Description	Coupon	Maturity	Mkt Px	Error Description
74514LB89	Muni	REDACT 2560	\$50,000	PUERTO RICO COMWLTH	5.000%	07/01/2041	48.000	Bond in Default - full calculations not available [P0017]

Includes all available positions, including unrecognized CUSIPs, matured holdings, holdings lacking critical security master attributes, and holdings where full calculations are not available.

DOW 25,806.63 ▼ -13.02 (-0.05%)

NASDAQ 7,576.56 ▼ -1.20 (-0.02%)

S&P500 2,789.65 ▼ -3.16 (-0.11%)

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Talk to

Bond Description Detail

CUSIP	Mdy/S&P	Issue Description
74514LB89	Ca/NR	Puerto Rico Comwlth Pub Impt Ref Bds Callable 07/22@100 - OID - Trading Flat (yield not valid) - Issue in Default - Material Events - Sinking Fund 0% FILING ON 05/03/17; BOTH PARTIES MUST AGREE ON INTEREST PRIOR TO EXECUTION

Issuer Information		Security Type Features	
Dated Date	04/03/2012	Type	Municipal
First Coupon	01/01/2013	Escrowed	NO
Next Coupon		PreRefunded	NO
Last Coupon		Bank Qual	NO
Frequency	Semiannually	Category	General Obligation
Original Issuance		New Issue	No
Delivery:	Book Entry	Use of Proceeds	GEN PURP/PUB IMPT
Underwriter	View	Redem Type	
First Trade Date/Time	03/08/2012 10:30:00 AM	State	PR
First Settle Date	04/03/2012	Insurance	
Original Size	\$632,975,000	Secondary Insurance	
Outstanding Size	\$632,975,000	Reinsurance	
Min Denom / Increment	5,000x5,000	Enhancement	
Collateral		Corporation	
Blue Sky Restrictions		Project Name	
Moody's Rating Information		Environmental Type	
Underlying Rating	Ca	De Minimis Threshold Price	90.341
Long Term Rating	Ca effective 10/11/2017	Revised Issue Price	95.841
Short Term Rating		Orig Price/Orig Yield	95.272/5.32
Outlook		Tax Treatment Features	
Creditwatch		State Tax in PR	No
S&P Rating Information		Fed Tax	No
Long Term Rating	NR effective 03/02/2018 15:32:54	Subj AMT	No
Short Term Rating	-	Call/Sink/Put Features	
Outlook	NR effective 03/02/2018 15:32:54	Continuously Callable starting at 07/01/2022@100	
Creditwatch	School District	Next	07/01/2022 at 100 on 30 days notice
		Call Schedule	07/01/2022@ 100 ▾
		Sink Schedule	07/01/2040 308 770 000 100 ▾